	Total Assets Under the			
	Fiduciary		Total Assets Under the	
	Responsibility of the		Fiduciary	
	Commissioner of	Total Other Invested	Responsibility of the	
Invested Assets	Revenue	Assets	ARM Board	Total Assets
Cash and Cash Equivalents	2,513,525	47	283,798	2,797,370
Intermediate-term Fixed Income Pool	1,562,342	-	-	1,562,342
Tobacco Revenue Fixed Income	13,616	-	-	13,616
Tax Credit Loan	10,760	-	-	10,760
Individually held debt and other instruments	5,237	-	-	5,237
Broad Fixed Income	1,549,057	98,146	2,794,023	4,441,226
Broad Domestic Equity	1,140,275	79,539	5,999,522	7,219,336
Broad International Equity	687,323	50,945	5,737,409	6,475,678
Opportunistic	-	-	2,509,049	2,509,049
Private Equity	-	-	2,695,342	2,695,342
Absolute Return	-	-	1,733,627	1,733,627
Real Assets	134,841	-	4,389,006	4,523,846
Total Investments	7,616,976	228,678	26,141,776	33,987,429
Income Receivable	5,005	9	742	5,756
Income distributable from (to) other funds		-	-	-
Total Managed Investments	7,621,981	228,687	26,142,517	33,993,185
Participant directed investments		-	6,504,400	6,504,400
Total Invested Assets	7,621,981	228,687	32,646,917	40,497,585

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS Fiscal Year to Date (in thousands)

Income and Changes in Invested Assets				
Cash and Cash Equivalents	40,738	101	6,490	47,329
Intermediate-term Fixed Income Pool	31,881	-	-	31,881
Tobacco Revenue Fixed Income	217	-	-	217
Tax Credit Loan	-	-	-	-
Individually held debt and other instruments	-	-	-	-
Broad Fixed Income	42,075	2,521	66,026	110,621
Broad Domestic Equity	40,082	2,686	156,845	199,613
Broad International Equity	(12,722)	(1,172)	(171,402)	(185,296)
Opportunistic	-	-	58,315	58,315
Private Equity	-	-	282,450	282,450
Absolute Return	-	-	10,684	10,684
Real Assets	8,463	-	154,966	163,430
Participant directed investments	-	-	142,491	142,491
Total Income (loss)	150,734	4,136	706,865	861,735
Total Invested Assets, Beginning of Period	8,299,484	239,687	32,491,172	41,030,343
Net Contributions (Withdrawals)	(828,237)	(15,136)	(551,121)	(1,394,493)
Total Invested Assets, End of Period	7,621,981	228,687	32,646,917	40,497,585

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

		GENERA	L FUND AND OTH	ER NON-SEGREGATE	INVESTMENTS (GeF	ONSI)	PUBLIC	SCHOOL TRUST FUN	D	
Invested Assets	CONSTITUTIONAL BUDGET RESERVE	GeFONSI I	GeFONSI II	PERMANENT FUND	ALASKA HIGHER EDUCATION INVESTMENT FUND	GeFONSI TOTAL	PRINCIPAL	INCOME	TOTAL	INVESTMENT LOSS TRUST FUND
Cash and Cash Equivalents	1,162,099	962,681	118,144	3,597	7	1,084,430	1	6,109	6,110	4,091
Intermediate-term Fixed Income Pool	-	491,408	1,070,934	-	-	1,562,342	-	-	-	
Tobacco Revenue Fixed Income	_	13,616	-	-	_	13,616	-	-	_	-
Tax Credit Loan	-	10,760	-	-	-	10,760	-	-	-	-
Individually held debt and other instruments	-	5,237	_	-	-	5,237	-	-	-	-
Broad Fixed Income	450,289	-	137,736	-	102,757	240,494	205,288	-	205,288	-
Broad Domestic Equity	70,486	-	122,309	-	132,295	254,604	264,141	-	264,141	-
Broad International Equity	34,705	-	76,679	-	79,770	156,449	159,248	-	159,248	-
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	15,849	-	-	-	16,654	16,654	33,210	-	33,210	-
Total Investments	1,733,428	1,483,702	1,525,802	3,597	331,483	3,344,585	661,888	6,109	667,998	4,091
Income Receivable	2,460	1,733	226	11		1,970	2	11	12	9
Income distributable from (to) other funds		11	-	(11)		<u>-</u>	-	-	<u>-</u>	
Total Managed Investments	1,735,888	1,485,446	1,526,028	3,597	331,483	3,346,555	661,890	6,120	668,010	4,100
Participant directed investments						<u>-</u>			<u>-</u>	
Total Invested Assets	1,735,888	1,485,446	1,526,028	3,597	331,483	3,346,555	661,890	6,120	668,010	4,100
	1,735,888	1,485,446	, ,			(LOSS) AND CHANG		-	668,010	4,100
Income and Changes in Invested Assets			COMBINED	SCHEDULE OF INV	ESTMENT INCOME Fiscal Year t (in thousa	E (LOSS) AND CHANG to Date ands)	SES IN INVESTED AS	SSETS		
Income and Changes in Invested Assets Cash and Cash Equivalents	<u>1,735,888</u>	14,899	COMBINE 1,829	SCHEDULE OF INV	ESTMENT INCOME Fiscal Year t (in thousa	E (LOSS) AND CHANG to Date ands)	SES IN INVESTED AS	SSETS 61	203	4,100 59
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool	18,193 -	14,899 10,307	COMBINED 1,829 21,574	SCHEDULE OF INV 1,544 -	ESTMENT INCOME Fiscal Year t (in thousa 1	(LOSS) AND CHANG to Date ands) 18,273 31,881	SES IN INVESTED AS	61 -		59 -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income	18,193 - -	14,899 10,307 217	1,829 21,574	1,544 -	ESTMENT INCOME Fiscal Year t (in thousa 1 -	(LOSS) AND CHANG to Date ands) 18,273 31,881 217	EES IN INVESTED AS 141 -	61 -	203	
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan	18,193 -	14,899 10,307 217	1,829 21,574	SCHEDULE OF INV 1,544 -	ESTMENT INCOME Fiscal Year t (in thousa 1	(LOSS) AND CHANG to Date ands) 18,273 31,881 217	141 - -	61 - - -	203	59 -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments	18,193 - - - - -	14,899 10,307 217 -	1,829 21,574 -	1,544 - - - -	ESTMENT INCOME Fiscal Year t (in thousa 1	(LOSS) AND CHANG to Date ands) 18,273 31,881 217	141 - - -	61 - - -	203	59 -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income	18,193 - - - - - 12,727	14,899 10,307 217 - -	1,829 21,574 - - - 4,263	1,544 - - - - -	ESTMENT INCOME Fiscal Year t (in thousa 1 2,796	(LOSS) AND CHANG to Date ands) 18,273 31,881 217 7,060	141 - - - - - 5,197	61 - - - -	203 - - - - - 5,197	59 -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity	18,193 - - - - 12,727 2,936	14,899 10,307 217 -	1,829 21,574 - - - 4,263 4,134	1,544 - - - -	Fiscal Year to (in thousand the control of the cont	(LOSS) AND CHANG to Date ands) 18,273 31,881 217 - 7,060 8,846	141 - - - 5,197 8,466	61 - - -	203 - - - - 5,197 8,466	59 -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity	18,193 - - - - - 12,727	14,899 10,307 217 - - -	1,829 21,574 - - - 4,263	1,544 - - - - -	ESTMENT INCOME Fiscal Year t (in thousa 1 2,796	(LOSS) AND CHANG to Date ands) 18,273 31,881 217 7,060	141 - - - - - 5,197	61 - - - - -	203 - - - - - 5,197	59 -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic	18,193 - - - - 12,727 2,936	14,899 10,307 217 - - - - -	1,829 21,574 - - - 4,263 4,134	1,544 - - - - -	ESTMENT INCOME Fiscal Year (in thousa) 1	18,273 31,881 217 - 7,060 8,846 (3,705)	141 - - - 5,197 8,466	61 - - - - - -	203 - - - - 5,197 8,466	59 -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity	18,193 - - - - 12,727 2,936	14,899 10,307 217 - - - - -	1,829 21,574 - - - 4,263 4,134	1,544 - - - - -	Fiscal Year to (in thousand the control of the cont	(LOSS) AND CHANG to Date ands) 18,273 31,881 217 - 7,060 8,846	141 - - - 5,197 8,466	61 - - - - - - -	203 - - - - 5,197 8,466	59 -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return	18,193 - - - - 12,727 2,936 (627) - -	14,899 10,307 217 - - - - -	1,829 21,574 4,263 4,134 (1,772)	1,544 - - - - -	ESTMENT INCOME Fiscal Year (in thousa) 1	18,273 31,881 217 - 7,060 8,846 (3,705)	141 - - - 5,197 8,466 (1,301) - -	61 - - - - - -	203 - - - - 5,197 8,466 (1,301) - -	59 -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets	18,193 - - - - 12,727 2,936	14,899 10,307 217 - - - - - -	1,829 21,574 - - - 4,263 4,134	1,544 	ESTMENT INCOME Fiscal Year (in thousa) 1	18,273 31,881 217 - 7,060 8,846 (3,705)	141 - - - 5,197 8,466	61 	203 - - - - 5,197 8,466	59 -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments	18,193 - - - 12,727 2,936 (627) - - - 1,154	14,899 10,307 217 - - - - - - - -	1,829 21,574 4,263 4,134 (1,772) 94	1,544 	ESTMENT INCOME Fiscal Year t (in thousa 1	(LOSS) AND CHANGE to Date ands) 18,273 31,881 217 7,060 8,846 (3,705) 1,129	141 	61 	203 - - 5,197 8,466 (1,301) - - 1,861	59 - - - - - - - -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss)	18,193 12,727 2,936 (627) 1,154 34,384	14,899 10,307 217 - - - - - - - - 25,423	1,829 21,574 4,263 4,134 (1,772) 94 30,122	1,544 	ESTMENT INCOME Fiscal Year t (in thousa 1	18,273 31,881 217 - 7,060 8,846 (3,705) - 1,129 - 63,701	141 	61 	203 - - - 5,197 8,466 (1,301) - - 1,861 - 14,425	59 - - - - - - - - - - - - - - - - - - -
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments	18,193 12,727 2,936 (627) 1,154 34,384 2,360,130	14,899 10,307 217 - - - - - - - - - 25,423 1,720,236	1,829 21,574 4,263 4,134 (1,772) 30,122 1,306,370	1,544 	ESTMENT INCOME Fiscal Year (in thousa) 1	18,273 31,881 217 - 7,060 8,846 (3,705) - - 1,129 - 63,701 3,385,194	141 	61 	203 	59 - - - - - - - - 59 2,593
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period	18,193 12,727 2,936 (627) 1,154 34,384	14,899 10,307 217 - - - - - - - - 25,423	1,829 21,574 4,263 4,134 (1,772) 94 30,122	1,544 	ESTMENT INCOME Fiscal Year t (in thousa 1	18,273 31,881 217 - 7,060 8,846 (3,705) - 1,129 - 63,701	141 	61 	203 - - - 5,197 8,466 (1,301) - - 1,861 - 14,425	59 - - - - - - - - - - - - - - - - - - -

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

			GENERAL (DBLIGATION BOND FU	NDS			INTERNA	TIONAL AIRPORTS F	UNDS
	Series 2008	Series	2010		2012 Transport	tation Bond Act				
Invested Assets	TRANSPORTATION PROJECTS	EDUCATION BUILD AMERICA BONDS	EDUCATION TAX EXEMPT BONDS	2013-B TAX EXEMPT EDUCATION	BOND ACT 2016A	2012 TRANSPORTATION BOND ACT 2016B	TOTAL	REVENUE	REPAIR & REPLACEMENT	TOTAL
Cash and Cash Equivalents	6,661		189	10,549	2,517	89,584	109,499	85,517	507	86,023
Intermediate-term Fixed Income Pool	-		-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-		-	-	-	-	-	-	-	-
Tax Credit Loan	-		-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	34,543	-	34,543
Broad Domestic Equity	-	-	-	-	-	-	-	5,398	-	5,398
Broad International Equity	-	-	-	-	-	-	-	2,662	-	2,662
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	-		-		-	-		1,225	-	1,225
Total Investments	6,661		189	10,549	2,517	89,584	109,499	129,345	507	129,852
Income Receivable	14			22	5	190	233	186	1	187
Income distributable from (to) other funds								-	-	<u>-</u> _j
Total Managed Investments	6,675		189	10,571	2,523	89,774	109,731	129,531	508	130,039
Participant directed investments							_			-
Total Invested Assets	6,675		189	10,571	2,523	89,774	109,731	129,531	508	130,039
			COMBINED SCH	EDULE OF INVESTMI	Fiscal Year to Date (in thousands)) AND CHANGES IN II	NVESTED ASS	ETS		
Income and Changes in Invested Assets			_							
Cash and Cash Equivalents	104		3		49	1,459	1,788	1,196	8	1,204
Intermediate-term Fixed Income Pool	-		-		-	-	-	-	-	-
Tobacco Revenue Fixed Income	-		-			-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	
Individually held debt and other instruments		-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	811	-	811
Broad International Equity			-	-	-	-	-	254	-	254
Broad International Equity		-	-	-	-	-	-	(5)	-	(5)
Opportunistic Drivete Faulty	- -	-		-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	_
Absolute Return Real Assets		-		-	-	-	-	-	-	90
Participant directed investments	- -			-	-	-	-	90	-	90
Total Income (loss)	104	<u> </u>	3	173	49	1,459	1,788	2 2/7	8	2,355
Total Invested Assets, Beginning of Period	6,629					97,460	135,722	2,347 122,720	508	123,228
Net Contributions (Withdrawals)	(58)		100			(9,145)	(27,779)	4,464		4,456
Transfers from (to) other funds	(38)	(9)		(10,570)	(1,390)	(3,143)	(21,113)	4,404	(8)	4,430
Total Invested Assets, End of Period	6,675		189	10,571	2,523	89,774	109,731	129,531	508	130,039
iotai ilivesteu Assets, Liiu Ul Felluu	0,073	·	103	10,371	2,323	03,174	103,731	123,331	300	130,039

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS BOND PROCEED CONSTRUCTION FUNDS

Invested Assets	SERIES 2002 RESERVE	SERIES 2003 RESERVE	SERIES 2006 NON- AMT	SERIES 2006 VARIABLE RATE	2010C	2010D	TOTAL	POWER COST EQUALIZATION
Cash and Cash Equivalents	15,909	10,196	3,471	3,862	6,583	2,388	42,408	690
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	320,818
Broad Domestic Equity	-	-	-	-	-	-	-	412,726
Broad International Equity	-	-	-	-	-	-	-	248,868
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets		-	-	-	-	-	<u>-</u>	51,966
Total Investments	15,909	10,196	3,471	3,862	6,583	2,388	42,408	1,035,067
Income Receivable	34	22	7	8	15	5	91	
Income distributable from (to) other funds							<u>-</u>	
Total Managed Investments	15,942	10,218	3,478	3,870	6,597	2,393	42,499	1,035,067
Participant directed investments							<u>-</u>	
Total Invested Assets	15,942	10,218	3,478	3,870	6,597	2,393	42,499	1,035,067

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS **Fiscal Year to Date**

(in thousands) **Income and Changes in Invested Assets** 159 Cash and Cash Equivalents 249 55 62 113 39 677 Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income 8,459 14,937 **Broad Domestic Equity** Broad International Equity (5,432) Opportunistic Private Equity Absolute Return 3,230 Real Assets Participant directed investments 677 249 159 55 62 113 39 21,195 Total Income (loss) **Total Invested Assets, Beginning of Period** 15,694 10,058 3,556 4,169 7,363 2,446 43,286 1,073,378 Net Contributions (Withdrawals) (133) (360) (878) (92) (1,464) (59,506) Transfers from (to) other funds 15,942 10,218 3,478 3,870 6,597 2,393 42,499 1,035,067 **Total Invested Assets, End of Period**

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

RETIREE HEALTH INSURANCE FUND

	KLIIKLI	. IIIAIII INSONANCE I	OND					
Invested Assets	MAJOR MEDICAL	LONG-TERM CARE	TOTAL	MINE RECLAMATION FUND	TOTAL ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	EXXON VALDEZ OIL SPILL INVESTMENT FUND	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS
Cash and Cash Equivalents	18,150	24	18,175		2,513,525	46	1	47
Intermediate-term Fixed Income Pool	-	-	-	-	1,562,342	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	13,616	-	-	-
Tax Credit Loan	-	-	-	-	10,760	-	-	-
Individually held debt and other instruments	-	-	-	-	5,237	-	-	-
Broad Fixed Income	-	297,274	297,274	352	1,549,057	77,178	20,967	98,146
Broad Domestic Equity	-	132,467	132,467	453	1,140,275	63,835	15,704	79,539
Broad International Equity	-	85,118	85,118	273	687,323	39,971	10,974	50,945
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	15,880	15,880	57	134,841	-	-	-
Total Investments	18,150	530,763	548,914	1,135	7,616,976	181,031	47,646	228,678
Income Receivable	39	5	44		5,005		9	9
Income distributable from (to) other funds			-		-			-
Total Managed Investments	18,189	530,768	548,957	1,135	7,621,981	181,031	47,656	228,687
Participant directed investments			-		-			-
Total Invested Assets	18,189	530,768	548,957	1,135	7,621,981	181,031	47,656	228,687
		COM	ABINED SCHEDULE	Fiscal '	COME (LOSS) AND CHANG Year to Date housands)	GES IN INVESTED ASS	ETS	
Income and Changes in Invested Assets								
Cash and Cash Equivalents	281	59	341		40,738	34	67	101
Intermediate-term Fixed Income Pool	-	-	-	-	31,881	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	217	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	7,812	7,812	10	42,075	2,145	375	2,521
Broad Domestic Equity	-	4,627	4,627	16	40,082	2,140	545	2,686
Broad International Equity	-	(1,647)	(1,647)	(6)	(12,722)	(995)	(177)	(1,172)
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	996	996	4	8,463	-	-	-
Participant directed investments	-		-	-	-	-	-	- 4.126
Total Income (loss)	281	11,847	12,128	23	150,734	3,324	811	4,136
Total Invested Assets, Beginning of Period	17,451	506,039	523,489	1,138	8,299,484	192,843	46,844	239,687
Net Contributions (Withdrawals)	457	12,883	13,340	(27)	(828,237)	(15,136)	()	(15,136)
Transfers from (to) other funds	10 100	F20.7C0	- - -	4 435	7 (24 004	101 031	47.000	330 007
Total Invested Assets, End of Period	18,189	530,768	548,957	1,135	7,621,981	181,031	47,656	228,687

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

			P	UBLIC EMPLOYEES	' RETIREMENT SYS	ТЕМ				TEACHERS' RET	TREMENT SYSTEM	
Invested Assets	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION OD&D P&F	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION RETIREE MEDICAL
Cash and Cash Equivalents	98,225	87,254	593	251	2,707	9,825	_	198,854	45,630	33,206	84	841
Intermediate-term Fixed Income Pool	-		-	-		-	-	-	-		-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	1,000,533	797,494	2,515	1,159	11,860	42,655	-	1,856,216	580,318	300,367	431	4,177
Broad Domestic Equity	2,131,408	1,745,223	5,208		24,694	88,646	-	3,997,593	1,249,314		912	8,835
Broad International Equity	2,039,495	1,669,964	4,983	2,309	23,629	84,824	-	3,825,204	1,195,440	628,784	873	8,454
Opportunistic	891,671	730,112	2,179		10,331	37,085	-	1,672,387	522,649	274,906	381	3,696
Private Equity	959,340	785,520	2,344			39,899	-	1,799,304	562,312	295,768	410	3,977
Absolute Return	612,438	509,608	1,469			25,053	-	1,156,239	361,331	191,851	261	2,525
Real Assets	1,555,453	1,285,344	3,752			63,950	-	2,928,068	915,554	483,907	663	6,420
Total Investments	9,288,564	7,610,519	23,042		109,149	391,937	-	17,433,866	5,432,547	2,865,910	4,015	38,924
Income Receivable	287	194		,	5	16	-	503	152			1
In a sure of the title of the land (for the bounds of the land								-				
income distributable from (to) other funds						204 052		17,434,369	5,432,699	2,865,984	4,015	38,926
Income distributable from (to) other funds Total Managed Investments	9,288,852	7.610.713	23.043	10.654	109.154	391.953	-		3.432.033			
Total Managed Investments	9,288,852	7,610,713	23,043	10,654	109,154	391,953	1.128.499		3,432,033	2,003,304	1,013	
	9,288,852	7,610,713 7,610,713	23,043	10,654	109,154	391,953	1,128,499 1,128,499	1,128,499 18,562,868	5,432,699	2,865,984	4,015	
Total Managed Investments Participant directed investments Total Invested Assets				10,654	109,154		1,128,499 E (LOSS) AND CHA to Date	1,128,499 18,562,868	5,432,699			
Total Managed Investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets	9,288,852	7,610,713		10,654	109,154 CHEDULE OF INV	391,953 ESTMENT INCOMI Fiscal Year (in thous	1,128,499 E (LOSS) AND CHA to Date	1,128,499 18,562,868 ANGES IN INVE	5,432,699 STED ASSETS	2,865,984	4,015	38,926
Total Managed Investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents				10,654	109,154 CHEDULE OF INV	391,953 ESTMENT INCOMI	1,128,499 E (LOSS) AND CHA to Date	1,128,499 18,562,868	5,432,699		4,015	38,926
Total Managed Investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool	9,288,852	7,610,713	23,043	10,654 COMBINED S	109,154 CHEDULE OF INV	391,953 ESTMENT INCOMI Fiscal Year (in thous	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVE	5,432,699 STED ASSETS	2,865,984	4,015	38,926
Total Managed Investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income	9,288,852	7,610,713	23,043	10,654 COMBINED S	109,154 CHEDULE OF INV	391,953 ESTMENT INCOMI Fiscal Year (in thous	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVE	5,432,699 STED ASSETS	2,865,984 704	4,015 1	38,926
Total Managed Investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan	9,288,852 2,338	7,610,713	23,043	10,654 COMBINED S	109,154 CHEDULE OF INV 37 -	391,953 ESTMENT INCOMI Fiscal Year (in thous	1,128,499 E (LOSS) AND CHA to Date ands) -	1,128,499 18,562,868 ANGES IN INVE	5,432,699 STED ASSETS 1,287	2,865,984 704 -	4,015 1	38,926 12
Total Managed Investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income	9,288,852 2,338 - -	7,610,713 1,874 - -	23,043 8	10,654 COMBINED S	109,154 CHEDULE OF INV 37 -	391,953 ESTMENT INCOMI Fiscal Year (in thous 131 -	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVE	5,432,699 STED ASSETS 1,287 -	2,865,984 704	4,015 1 -	38,926 12 - -
Total Managed Investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income	9,288,852 2,338	7,610,713 1,874	23,043 8	10,654 COMBINED S 3	109,154 CHEDULE OF INV 37 - - -	391,953 ESTMENT INCOMI Fiscal Year (in thous 131 -	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVE	5,432,699 STED ASSETS 1,287 13,746	2,865,984 704 - -	4,015 1 -	38,926 12 - - - 95
Total Managed Investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity	2,338 - - - 23,379 54,915	1,874 - - 19,073 46,488	8 - - - 56 142	10,654 COMBINED S 3	109,154 CHEDULE OF INV 37 - - - 264 667	391,953 ESTMENT INCOMI Fiscal Year (in thous 131 946 2,407	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVES 4,391 43,743 104,684	5,432,699 STED ASSETS 1,287 13,746 32,037	704 - - - 7,182 17,550	4,015 1 - - 10 26	38,926 12 - - - 95 245
Total Managed Investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income	2,338 2,338 - - 23,379 54,915 (61,548)	1,874 - - 19,073 46,488 (49,136)	23,043 8 - - - 56 142 (122)	3 	37	391,953 ESTMENT INCOMI Fiscal Year (in thous 131	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVES 4,391 43,743 104,684 (113,552)	5,432,699 STED ASSETS 1,287 13,746 32,037 (36,875)	704 - - - 7,182 17,550 (18,502)	4,015 1 - - - 10	38,926 12 - - - 95
Participant directed investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic	2,338	1,874 	23,043 8 56 142 (122) 50	10,654 COMBINED S 3 26 65 (58) 23	37	391,953 ESTMENT INCOMI Fiscal Year (in thous 131	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVES 4,391 43,743 104,684 (113,552) 38,860	5,432,699 STED ASSETS 1,287 13,746 32,037 (36,875) 12,091	704	4,015 1 - - 10 26 (23) 9	38,926 12 - - 95 245 (216) 87
Total Managed Investments Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity	2,338 2,338 - - 23,379 54,915 (61,548)	1,874 - - 19,073 46,488 (49,136)	23,043 8 - - - 56 142 (122)	10,654 COMBINED S 3 26 65 (58) 23	37	391,953 ESTMENT INCOMI Fiscal Year (in thous 131	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVES 4,391 43,743 104,684 (113,552)	5,432,699 STED ASSETS 1,287 13,746 32,037 (36,875)	704	4,015 1 10 26 (23)	38,926 12 - - 95 245 (216) 87
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return	2,338	1,874	23,043 8 56 142 (122) 50 233	10,654 COMBINED S 3 26 65 (58) 23 109 3	109,154 CHEDULE OF INV 37 264 667 (587) 238 1,110 34	391,953 ESTMENT INCOMI Fiscal Year (in thous 131	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVES 4,391 43,743 104,684 (113,552) 38,860 188,214 7,067	5,432,699 STED ASSETS 1,287 13,746 32,037 (36,875) 12,091 59,438 2,316	704	4,015 1 10 26 (23) 9 41	38,926 12 - - 95 245 (216) 87 401 13
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity	2,338	1,874 	23,043 8 56 142 (122) 50 233	10,654 COMBINED S 3 26 65 (58) 23 109 3	109,154 CHEDULE OF INV 37 264 667 (587) 238 1,110 34	391,953 ESTMENT INCOMI Fiscal Year (in thous 131	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVES 4,391	5,432,699 STED ASSETS 1,287 13,746 32,037 (36,875) 12,091 59,438	704	4,015 1 10 26 (23) 9 41	38,926 12 - - 95 245 (216) 87 401 13
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments	2,338	1,874 - - 19,073 46,488 (49,136) 17,094 82,033 3,088 45,668	23,043 8 - - 56 142 (122) 50 233 7 130	10,654 COMBINED S 3 26 65 (58) 23 109 3 60	109,154 CHEDULE OF INV 37 264 667 (587) 238 1,110 34 619	391,953 ESTMENT INCOMI Fiscal Year (in thous 131 946 2,407 (2,100) 855 3,983 121 2,221	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVES 4,391 43,743 104,684 (113,552) 38,860 188,214 7,067 103,365 21,344	5,432,699 STED ASSETS 1,287 13,746 32,037 (36,875) 12,091 59,438 2,316 32,243	704	4,015 1 10 26 (23) 9 41 1 23	38,926 12 - - 95 245 (216) 87 401 13 224
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss)	2,338 2,338 - 23,379 54,915 (61,548) 20,599 100,745 3,813 54,667 - 198,908	1,874	23,043 8 56 142 (122) 50 233 7 130 - 504	10,654 COMBINED S 3 26 65 (58) 23 109 3 60 232	109,154 CHEDULE OF INV 37 264 667 (587) 238 1,110 34 619 - 2,381	391,953 ESTMENT INCOMI Fiscal Year (in thous 131 946 2,407 (2,100) 855 3,983 121 2,221 8,564	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVES 4,391	5,432,699 STED ASSETS 1,287 13,746 32,037 (36,875) 12,091 59,438 2,316 32,243 - 116,283	704	4,015 1 10 26 (23) 9 41 1 23	38,926 12 95 245 (216) 87 401 13 224 - 861
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period	2,338 2,338 2,3379 54,915 (61,548) 20,599 100,745 3,813 54,667 198,908 9,279,978	1,874	23,043 8 56 142 (122) 50 233 7 130 - 504 20,872	10,654 COMBINED S 3 26 65 (58) 23 109 3 60 232 9,777	109,154 CHEDULE OF INV 37 264 667 (587) 238 1,110 34 619 - 2,381 99,170	391,953 ESTMENT INCOMI Fiscal Year (in thous 131 946 2,407 (2,100) 855 3,983 121 2,221 8,564 356,027	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 4,391 4,391 43,743 104,684 (113,552) 38,860 188,214 7,067 103,365 21,344 398,115 18,461,238	5,432,699 STED ASSETS 1,287	704	4,015 1	38,926 12 95 245 (216) 87 401 13 224 - 861 36,357
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period Net Contributions (Withdrawals)	2,338 2,338 - 23,379 54,915 (61,548) 20,599 100,745 3,813 54,667 - 198,908	1,874 	23,043 8 56 142 (122) 50 233 7 130 - 504	10,654 COMBINED S 3 26 65 (58) 23 109 3 60 232 9,777	109,154 CHEDULE OF INV 37 264 667 (587) 238 1,110 34 619 - 2,381 99,170	391,953 ESTMENT INCOMI Fiscal Year (in thous 131 946 2,407 (2,100) 855 3,983 121 2,221 8,564	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 ANGES IN INVES 4,391	5,432,699 STED ASSETS 1,287 13,746 32,037 (36,875) 12,091 59,438 2,316 32,243 - 116,283	704	4,015 1 10 26 (23) 9 41 1 23	38,926 12 95 245 (216) 87 401 13 224 - 861 36,357
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period	2,338 2,338 2,3379 54,915 (61,548) 20,599 100,745 3,813 54,667 198,908 9,279,978	1,874	23,043 8 56 142 (122) 50 233 7 130 - 504 20,872	10,654 COMBINED S 3 26 65 (58) 23 109 3 60 232 9,777 646	109,154 CHEDULE OF INV 37 264 667 (587) 238 1,110 34 619 - 2,381 99,170 7,604	391,953 ESTMENT INCOMI Fiscal Year (in thous 131 946 2,407 (2,100) 855 3,983 121 2,221 8,564 356,027	1,128,499 E (LOSS) AND CHA to Date ands)	1,128,499 18,562,868 4,391 4,391 43,743 104,684 (113,552) 38,860 188,214 7,067 103,365 21,344 398,115 18,461,238	5,432,699 STED ASSETS 1,287	704 7,182 17,550 (18,502) 6,445 30,896 1,164 17,210 62,649 2,883,838 (80,503)	4,015 1	38,926 12 95 245 (216) 87 401 13 224 - 861 36,357 1,708

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value February 28, 2019

(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

JUDICIAL RETIREMENT SYSTEM

MILITARY RETIREMENT

SYSTEM

PARTICIPANT DIRECTED

Invested Assets	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL	D DEFINED BENEFIT F PENSION	EFINED BENEFIT ETIREE HEALTH CARE	TOTAL	TOTAL	SBS PLAN	DEFERRED COMPENSATION PLAN	TOTAL ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD
Cash and Cash Equivalents	2,721	-	82,482	1,894	444	2,338	124	-		283,798
Intermediate-term Fixed Income Pool		_	-	-	-	-		_	_	-
Tobacco Revenue Fixed Income	_	_	_	_	_	_	_	_	_	<u>-</u>
Tax Credit Loan	-	-	_	-	-	-	-	-	-	-
Individually held debt and other instruments	_	_	-	_	<u>-</u>	_	-	_	_	<u>-</u>
Broad Fixed Income	12,359	-	897,651	19,267	3,389	22,656	17,500	_	-	2,794,023
Broad Domestic Equity	25,970	-	1,942,152	41,261	7,352	48,613	11,164	_	_	5,999,522
Broad International Equity	24,850	-	1,858,401	39,482	7,035	46,517	7,288	_	-	5,737,409
Opportunistic Opportunistic	10,865	-	812,497	17,261	3,076	20,337	3,827	_	_	2,509,049
Private Equity	11,689	-	874,157	18,571	3,309	21,881	-	_	-	2,695,342
Absolute Return	7,391	<u>-</u>	563,358	11,896	2,134	14,030	_	_	_	1,733,627
Real Assets	18,823	_	1,425,366	30,173	5,399	35,571		_	_	4,389,006
Total Investments	114,668	<u> </u>	8,456,065	179,805	32,137	211,942	39,903			26,141,776
Income Receivable	5	<u> </u>	232	6	1	6	39,903	_	-	742
Income distributable from (to) other funds	5	-	232	U	1	U		-	-	742
Total Managed Investments	114,672		8,456,297	179,811	32,138	211,949	39,903			26,142,517
	114,072			179,611	32,130	211,545	39,903	3,955,881	948,130	6,504,400
		171 000						3.933.661	946.130	0,504,400
Participant directed investments Total Invested Assets	114,672	471,890 471,890	471,890 8,928,187 COMBINED	179,811 SCHEDULE OF INV	32,138	211,949 E (LOSS) AND CHA	39,903 INGES IN INVESTE	3,955,881	948,130	32,646,917
Participant directed investments Total Invested Assets	114,672		8,928,187		-	E (LOSS) AND CHA		3,955,881		
Participant directed investments Total Invested Assets Income and Changes in Invested Assets		471,890	8,928,187 COMBINED	SCHEDULE OF INV	ESTMENT INCOMI Fiscal Year (in thous	E (LOSS) AND CHA to Date ands)	NGES IN INVESTE	3,955,881		32,646,917
Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents	37	471,890 -	8,928,187 COMBINED	SCHEDULE OF INV	ESTMENT INCOMI Fiscal Year	E (LOSS) AND CHA to Date ands)	NGES IN INVESTE	3,955,881 D ASSETS	948,130	
Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool	37 -	471,890 - -	8,928,187 COMBINED	SCHEDULE OF INV	ESTMENT INCOMI Fiscal Year (in thous	E (LOSS) AND CHA to Date ands) 55	NGES IN INVESTE	3,955,881		32,646,917
Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income	37 - -	471,890 - - -	8,928,187 COMBINED	SCHEDULE OF INV	ESTMENT INCOMI Fiscal Year (in thous	E (LOSS) AND CHA to Date ands) 55 -	NGES IN INVESTE 3 -	3,955,881 D ASSETS - - -	948,130	32,646,917
Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan	37 - -	471,890 - - - -	8,928,187 COMBINED	SCHEDULE OF INV	ESTMENT INCOMI Fiscal Year (in thous	E (LOSS) AND CHA to Date ands) 55	NGES IN INVESTE	3,955,881 D ASSETS	948,130	32,646,917
Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments	37 - - - -	471,890 - - - - -	8,928,187 COMBINED 2,041	46 - - -	Fiscal Year (in thous 9 - - -	E (LOSS) AND CHA to Date ands) 55	NGES IN INVESTE 3	3,955,881 D ASSETS	948,130	6,490 - -
Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income	37 - - - 277	471,890 - - - - - -	2,041 	46 - - - - - 452	Fiscal Year (in thous 9 80	E (LOSS) AND CHA to Date ands) 55 532	3 - - - - 440	3,955,881 D ASSETS - - -	948,130	6,490 - - - - - - - - - - 66,026
Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity	37 - - - 277 729	471,890 - - - - - - -	2,041 	46 - - - - 452 1,042	Fiscal Year (in thous 9 - - - - 80 197	E (LOSS) AND CHA to Date ands) 55 532 1,239	3 - - - - 440 336	3,955,881 D ASSETS	948,130	6,490 - - - 66,026 156,845
Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity	37 - - - 277 729 (616)	471,890 - - - - - - -	2,041 	46 - - - 452 1,042 (1,187)	Fiscal Year (in thous 9 - - - - 80 197 (200)	55 	3 - - - 440 336 (232)	3,955,881 D ASSETS	948,130	6,490 - - - 66,026 156,845 (171,402)
Participant directed investments Total Invested Assets Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic	37 - - - 277 729 (616) 255	471,890 - - - - - - -	2,041	46 - - - 452 1,042 (1,187) 395	Fiscal Year (in thous 9 80 197 (200) 72	55 	3 - - - - 440 336	3,955,881 D ASSETS	948,130	6,490 - - - 66,026 156,845 (171,402) 58,315
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity	37 - - - 277 729 (616) 255 1,170	471,890 - - - - - - - - -	2,041	46 - - - 452 1,042 (1,187) 395 1,947	Fiscal Year (in thous 9	55 - - - 532 1,239 (1,386) 467 2,290	3 - - - 440 336 (232)	3,955,881 D ASSETS	948,130	6,490 6,490 - - 66,026 156,845 (171,402) 58,315 282,450
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return	37 - - - 277 729 (616) 255 1,170	471,890	2,041	46 - - - 452 1,042 (1,187) 395 1,947 73	Fiscal Year (in thous 9	55 	3 - - - 440 336 (232) 103 -	3,955,881 D ASSETS	948,130	6,490 - - - 66,026 156,845 (171,402) 58,315 282,450 10,684
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets	37 - - - 277 729 (616) 255 1,170	471,890	2,041	46 - - - 452 1,042 (1,187) 395 1,947	Fiscal Year (in thous 9	55 - - - 532 1,239 (1,386) 467 2,290	3 - - - 440 336 (232)	3,955,881 D ASSETS	948,130	6,490 - - - 66,026 156,845 (171,402) 58,315 282,450 10,684 154,966
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments	37 - - 277 729 (616) 255 1,170 37 657		2,041	46 	Fiscal Year (in thous 9 80 197 (200) 72 342 12 191	E (LOSS) AND CHA to Date ands) 55 532 1,239 (1,386) 467 2,290 86 1,245 -	3 - - - 440 336 (232) 103 - - -	3,955,881 D ASSETS	948,130	6,490 6,490 66,026 156,845 (171,402) 58,315 282,450 10,684 154,966 142,491
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss)	37 277 729 (616) 255 1,170 37 657 - 2,545	471,890	2,041	46 452 1,042 (1,187) 395 1,947 73 1,054 3,824	Fiscal Year (in thous 9 80 197 (200) 72 342 12 191 - 703	55 532 1,239 (1,386) 467 2,290 86 1,245 - 4,526	3 440 336 (232) 103 650	3,955,881 D ASSETS	948,130 23,149 23,149	6,490 6,490 66,026 156,845 (171,402) 58,315 282,450 10,684 154,966 142,491 706,865
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period	37 277 729 (616) 255 1,170 37 657 - 2,545	471,890	2,041	46 452 1,042 (1,187) 395 1,947 73 1,054 3,824 176,358	Fiscal Year (in thous 9	E (LOSS) AND CHA to Date ands) 55 532 1,239 (1,386) 467 2,290 86 1,245 4,526 207,980	3 440 336 (232) 103 650 39,449	3,955,881 D ASSETS	948,130 23,149 23,149 938,807	6,490 6,490 66,026 156,845 (171,402) 58,315 282,450 10,684 154,966 142,491 706,865 32,491,172
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period Net Contributions (Withdrawals)	37 277 729 (616) 255 1,170 37 657 - 2,545	471,890	2,041	46 452 1,042 (1,187) 395 1,947 73 1,054 3,824	Fiscal Year (in thous 9 80 197 (200) 72 342 12 191 - 703	55 532 1,239 (1,386) 467 2,290 86 1,245 - 4,526	3 440 336 (232) 103 650	3,955,881 D ASSETS	948,130 23,149 23,149	6,490 6,490 66,026 156,845 (171,402) 58,315 282,450 10,684 154,966 142,491 706,865
Income and Changes in Invested Assets Cash and Cash Equivalents Intermediate-term Fixed Income Pool Tobacco Revenue Fixed Income Tax Credit Loan Individually held debt and other instruments Broad Fixed Income Broad Domestic Equity Broad International Equity Opportunistic Private Equity Absolute Return Real Assets Participant directed investments Total Income (loss) Total Invested Assets, Beginning of Period	37 277 729 (616) 255 1,170 37 657 - 2,545	471,890	2,041	46 452 1,042 (1,187) 395 1,947 73 1,054 3,824 176,358	Fiscal Year (in thous 9	E (LOSS) AND CHA to Date ands) 55 532 1,239 (1,386) 467 2,290 86 1,245 4,526 207,980	3 440 336 (232) 103 650 39,449	3,955,881 D ASSETS	948,130 23,149 23,149 938,807	6,490 6,490 66,026 156,845 (171,402) 58,315 282,450 10,684 154,966 142,491 706,865 32,491,172

TEACHERS' RETIREMENT SYSTEM (Cont.)